

LSV Asset Management  
LSV GLOBAL MANAGED VOL FUND  
LSVGMVP

As of: 3/31/22

Base Currency: USD

CURRENCY	ASSET IDENTIFIER	DESCRIPTION	SHARES	BASE PRICE	BASE MARKET VALUE	COUNTRY	% of Portfolio
AUD	BSS7GP5	AGL ENERGY NPV	13,300	5.80	77,104.55	Australia	0.44%
BRL	B6XFBX3	TELEFONICA BRASIL COM NPV	9,700	11.30	109,595.64	Brazil	0.62%
CAD	2528102	ALIMENTATION COUCH MULTIPLE VTG SH	1,300	45.09	58,617.35	Canada	0.33%
CAD	2076009	BANK OF MONTREAL COM NPV	800	117.78	94,222.01	Canada	0.54%
CAD	2076281	BK OF NOVA SCOTIA COM NPV	1,100	71.73	78,907.97	Canada	0.45%
CAD	2170525	CANADIAN IMP BANK COM NPV	600	121.49	72,895.40	Canada	0.42%
CAD	2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	700	151.12	105,786.00	Canada	0.60%
CAD	B3KT055	CI FINANCIAL CORP COMSTK	4,500	15.90	71,550.38	Canada	0.41%
CAD	BZCDFX9	COGECO COMMUNICATI SUB VTG SHS	700	82.85	57,992.87	Canada	0.33%
CAD	2521800	LOBLAWS COS LTD COM NPV	1,800	89.81	161,662.06	Canada	0.92%
CAD	2697701	POWER CORP CANADA SUB-VTG NPV	2,200	30.98	68,163.80	Canada	0.39%
CHF	7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV	300	398.21	119,462.10	Switzerland	0.68%
CHF	7437805	SWISS LIFE HOLDINGS AG	150	645.69	96,854.12	Switzerland	0.55%
CHF	7517893	VALIANT HOLDING AG CHF5.8(REGD)	1,300	104.10	135,332.79	Switzerland	0.77%
DKK	BYZGMM6	SCANDINAVIAN TOBAC DKK1	8,100	21.51	174,228.72	Denmark	0.99%
EUR	B86S2N0	AGEAS NPV	1,500	51.00	76,505.82	Belgium	0.44%
EUR	5298781	BIC (SOCIETE BIC S EUR3.82	2,400	50.87	122,088.86	France	0.70%
EUR	5641567	CARREFOUR SA EUR2.50	4,800	21.86	104,918.45	France	0.60%
EUR	4617859	DEUTSCHE POST AG NPV(REGD)	1,800	48.46	87,220.64	Germany	0.50%
EUR	5271782	ENDESA SA EUR1.2	3,000	22.00	66,007.96	Spain	0.38%
EUR	7145056	ENI SPA EUR1	8,000	14.79	118,332.56	Italy	0.67%
EUR	5806225	ETABLISSEMENTEN COLRUYT ORDSHR	1,300	41.72	54,241.69	Belgium	0.31%
EUR	7598003	HERA EUR1	22,200	3.72	82,648.98	Italy	0.47%
EUR	BZBWTJ1	HORNBAACH HLDG KGAA NPV	700	126.95	88,867.36	Germany	0.51%
EUR	BD0Q398	KON AHOLD DELHAIZE EUR0.01	6,600	32.39	213,805.72	Netherlands	1.22%
EUR	4588364	MICHELIN (CGDE) EUR2	600	136.80	82,080.19	France	0.47%
EUR	B233HR5	REN-REDES ENERGET EUR1(REGD)	22,200	3.17	70,397.37	Portugal	0.40%
EUR	5671735	SANOFI EUR2	1,300	102.93	133,810.63	France	0.76%
EUR	BY7VY5	SIGNIFY NV EUR0.01	1,900	47.21	89,698.51	Netherlands	0.51%
EUR	5479702	TIETOEVRV OYJ NPV	2,354	26.86	63,226.96	Finland	0.36%
EUR	BKT7807	VERALLIA EUR3.38	3,000	23.97	71,899.44	France	0.41%
GBP	0263494	BAE SYSTEMS ORD GBP0.025	10,500	9.45	99,179.31	United Kingdom	0.57%
GBP	0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	2,300	42.06	96,738.89	United Kingdom	0.55%
GBP	3091357	BT GROUP ORD GBP0.05	30,300	2.40	72,687.78	United Kingdom	0.41%
GBP	0925288	GLAXOSMITHKLINE ORD GBP0.25	10,900	21.69	236,397.69	United Kingdom	1.35%
GBP	0454492	IMPERIAL BRANDS PLC GBP0.10	4,600	21.20	97,541.39	United Kingdom	0.56%
GBP	B10RZP7	UNILEVER PLC ORD GBP0.031111	3,100	45.49	141,019.81	United Kingdom	0.80%
HKD	B154564	BANK OF CHINA LTD H CNY1	199,000	0.40	80,043.16	China	0.46%
HKD	B0B8Z29	BANK OF COMMUNICATIONS CO 'H'	84,000	0.72	60,280.41	China	0.34%
HKD	6711566	CHINA RES PWR HLDG NPV	22,000	1.88	41,407.67	China	0.24%
HKD	B09N7M0	CHINA SHENHUA ENERGY CO 'H'	35,500	3.21	113,779.15	China	0.65%
HKD	B01G0P1	DAH SING BANKING G NPV	20,000	0.89	17,774.60	Hong Kong	0.10%
HKD	6848743	SHENZHEN EXPRESSWAY CORPORATION LTD 'H'CNY1	110,000	1.05	115,879.66	China	0.66%
HKD	B8RZJZ1	THE PEOPLE S INSUR 'H'CNY1	274,000	0.33	89,917.51	China	0.51%
HUF	4577469	MAGYAR TELEKOM HUF100	48,800	1.22	59,732.37	Hungary	0.34%
JPY	BFSSCF9	AEON REIT INVESTME REIT	60	1244.08	74,644.70	Japan	0.43%
JPY	6172323	CANON INC NPV	2,500	24.66	61,647.79	Japan	0.35%
JPY	B1B0V35	DCM HOLDINGS CO LTD NPV	5,200	8.68	45,155.92	Japan	0.26%
JPY	6512714	EDION CORP NPV	13,100	9.35	122,500.51	Japan	0.70%
JPY	B0B8154	FUKUOKA REIT CORP REIT	40	1384.14	55,365.60	Japan	0.32%
JPY	6435145	HONDA MOTOR CO NPV	2,500	28.73	71,822.86	Japan	0.41%
JPY	6467803	ITOCHU CORP NPV	1,400	34.14	47,798.97	Japan	0.27%

JPY	6248990	KDDI CORP NPV	4,100	33.00	135,287.33	Japan	0.77%
JPY	6484277	K'S HOLDINGS CORP NPV	5,700	10.41	59,312.87	Japan	0.34%
JPY	6591014	MIZUHO FINANCIAL GROUP NPV	9,850	12.91	127,167.46	Japan	0.73%
JPY	6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	6,800	29.21	198,607.62	Japan	1.13%
JPY	6732200	RENGO CO NPV	9,200	6.44	59,274.15	Japan	0.34%
JPY	6880507	TEIJIN LTD NPV	3,400	11.23	38,180.84	Japan	0.22%
JPY	6910705	UBE CORPORATION COM	2,500	16.45	41,132.85	Japan	0.23%
JPY	B1DGKS9	YAMAGUCHI FINANCIA NPV	5,800	5.60	32,494.34	Japan	0.19%
KRW	6505316	KT CORPORATION KRW5000	4,400	29.45	129,598.61	Korea, Republic Of	0.74%
KRW	6175076	KT&G CORPORATION KRW5000	1,000	66.58	66,581.41	Korea, Republic Of	0.38%
KRW	6290902	LG UPLUS CORP KRW5000	4,100	11.55	47,357.78	Korea, Republic Of	0.27%
KRW	B1WQQ48	SAMSUNG CARD KRW5000	2,100	26.65	55,963.04	Korea, Republic Of	0.32%
KRW	BMG3GS6	SK SQUARE CO LTD KRW100	1,766	46.86	82,759.62	Korea, Republic Of	0.47%
KRW	6224871	SK TELECOM KRW100	2,733	46.95	128,301.39	Korea, Republic Of	0.73%
MYR	6047023	AMMB HOLDINGS BHD MYR1	22,300	0.88	19,676.08	Malaysia	0.11%
MYR	6244675	RHB BANK BHD NPV	79,800	1.42	113,112.08	Malaysia	0.64%
SEK	5554041	SECURITAS SER'B'NPV	5,400	11.42	61,681.01	Sweden	0.35%
SGD	6175203	DBS GROUP HLDGS NPV	3,100	26.48	82,072.63	Singapore	0.47%
SGD	6916781	UTD O/S BANK NPV	4,400	23.66	104,103.15	Singapore	0.59%
THB	6491084	KIATNAKIN PHATRA THB10(LOCAL)	27,300	2.08	56,652.63	Thailand	0.32%
THB	6492827	KRUNG THAI BNK LTD THB5.15(LOCAL)	116,500	0.42	48,351.88	Thailand	0.28%
THB	B3L0Q89	TISCO FINANCIAL GR THB10(LOCAL)	21,700	3.02	65,589.47	Thailand	0.37%
TWD	6051046	ASUSTEK COMPUTER TWD10	10,000	13.04	130,359.67	Taiwan	0.74%
TWD	6425663	CATHAY FINL HLDG TWD10	51,000	2.25	114,810.74	Taiwan	0.65%
TWD	6140579	CHICONY ELECTRONI TWD10	38,000	3.13	119,100.22	Taiwan	0.68%
TWD	6293989	GREATEK ELECTRONIC TWD10	37,000	2.59	95,820.46	Taiwan	0.55%
TWD	6525875	SINOPAC FIN HLDGS TWD10	226,000	0.64	145,137.25	Taiwan	0.83%
TWD	6869971	TAICHUNG COMM BANK TWD10	128,585	0.53	67,991.65	Taiwan	0.39%
USD	69343P105	ADR PJSC LUKOIL SPONSORED ADR	1,300	0.00	0.01	Russian Federation	0.00%
USD	00751Y106	ADVANCE AUTO PTS INC COM	500	206.96	103,480.00	United States	0.59%
USD	01973R101	ALLISON TRANSMISSION HOLDING	2,500	39.26	98,150.00	United States	0.56%
USD	020002101	ALLSTATE CORP COM	2,800	138.51	387,828.00	United States	2.21%
USD	022095103	ALTRIA GROUP INC COM	2,100	52.25	109,725.00	United States	0.63%
USD	G02602103	AMDOCS ORD GBP0.01	3,100	82.21	254,851.00	United States	1.45%
USD	031162100	AMGEN INC COM	800	241.82	193,456.00	United States	1.10%
USD	035710409	ANNALY CAP MGMT INC COM	4,600	7.04	32,384.00	United States	0.18%
USD	039483102	ARCHER-DANIELS-MIDLAND CO COM	1,800	90.26	162,468.00	United States	0.93%
USD	00206R102	AT&T INC COM	10,200	23.63	241,026.00	United States	1.37%
USD	053332102	AUTOZONE INC COM	30	2044.58	61,337.40	United States	0.35%
USD	064058100	BANK NEW YORK MELLON CORP COM STK	2,100	49.63	104,223.00	United States	0.59%
USD	084670702	BERKSHIRE HATHAWAY INC-CL B	500	352.91	176,455.00	United States	1.01%
USD	08579W103	BERRY GLOBAL GROUP INC COM USD0.01	1,300	57.96	75,348.00	United States	0.43%
USD	105368203	BRANDYWINE RLTY TR SH BEN INT NEW REIT	2,600	14.14	36,764.00	United States	0.21%
USD	110122108	BRISTOL MYERS SQUIBB CO COM	3,700	73.03	270,211.00	United States	1.54%
USD	127190304	CACI INTL INC CL A CL A	300	301.26	90,378.00	United States	0.52%
USD	M22465104	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01	600	138.26	82,956.00	Israel	0.47%
USD	166764100	CHEVRON CORP COM	1,200	162.83	195,396.00	United States	1.11%
USD	17275R102	CISCO SYSTEMS INC	2,500	55.76	139,400.00	United States	0.79%
USD	20030N101	COMCAST CORP NEW-CL A	3,700	46.82	173,234.00	United States	0.99%
USD	231021106	CUMMINS INC	900	205.11	184,599.00	United States	1.05%
USD	126650100	CVS HEALTH CORP COM	1,800	101.21	182,178.00	United States	1.04%
USD	23331A109	D R HORTON INC COM	800	74.51	59,608.00	United States	0.34%
USD	24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	3,400	50.19	170,646.00	United States	0.97%
USD	278642103	EBAY INC COM USD0.001	3,100	57.26	177,506.00	United States	1.01%
USD	29364G103	ENTERGY CORP NEW COM	1,200	116.75	140,100.00	United States	0.80%
USD	30034W106	EVERGY INC COM NPV	2,200	68.34	150,348.00	United States	0.86%
USD	345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	2,700	16.91	45,657.00	United States	0.26%
USD	35137L105	FOX CORP CL A CL A	2,400	39.45	94,680.00	United States	0.54%
USD	302635206	FS KKR CAP CORP COM NEW COM NEW	3,900	22.82	88,998.00	United States	0.51%
USD	370334104	GENERAL MILLS INC COM	2,600	67.72	176,072.00	United States	1.00%
USD	375558103	GILEAD SCIENCES INC	2,800	59.45	166,460.00	United States	0.95%

USD	416515104	HARTFORD FINL SVCS GROUP INC COM	2,100	71.81	150,801.00	United States	0.86%
USD	457187102	INGREDION INC COM	500	87.15	43,575.00	United States	0.25%
USD	458140100	INTEL CORP COM	6,400	49.56	317,184.00	United States	1.81%
USD	459200101	INTERNATIONAL BUSINESS MACHS CORP COM	1,500	130.02	195,030.00	United States	1.11%
USD	G50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001	400	155.67	62,268.00	United States	0.36%
USD	478160104	JOHNSON & JOHNSON COM USD1	1,200	177.23	212,676.00	United States	1.21%
USD	48203R104	JUNIPER NETWORKS INC COM	3,900	37.16	144,924.00	United States	0.83%
USD	48716P108	KEARNY FINL CORP MD COM	9,600	12.88	123,648.00	United States	0.70%
USD	500754106	KRAFT HEINZ CO COM	3,300	39.39	129,987.00	United States	0.74%
USD	501044101	KROGER CO COM	4,500	57.37	258,165.00	United States	1.47%
USD	502431109	L3HARRIS TECHNOLOGIES INC COM	400	248.47	99,388.00	United States	0.57%
USD	539830109	LOCKHEED MARTIN CORP COM	200	441.40	88,280.00	United States	0.50%
USD	58155Q103	MCKESSON CORP	900	306.13	275,517.00	United States	1.57%
USD	58933Y105	MERCK & CO INC NEW COM	4,300	82.05	352,815.00	United States	2.01%
USD	60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	2,900	53.38	154,802.00	United States	0.88%
USD	636180101	NATL FUEL GAS CO COM	2,100	68.70	144,270.00	United States	0.82%
USD	647551100	NEW MTN FIN CORP COM	4,200	13.85	58,170.00	United States	0.33%
USD	666807102	NORTHROP GRUMMAN CORP COM	200	447.22	89,444.00	United States	0.51%
USD	67401P108	OAKTREE SPECIALTY LENDING CORP COM	12,800	7.37	94,336.00	United States	0.54%
USD	68389X105	ORACLE CORP COM	5,600	82.73	463,288.00	United States	2.64%
USD	68622V106	ORGANON & CO COM	430	34.93	15,019.90	United States	0.09%
USD	689648103	OTTER TAIL CORP	1,408	62.50	88,000.00	United States	0.50%
USD	717081103	PFIZER INC COM	6,200	51.77	320,974.00	United States	1.83%
USD	G7997R103	SEAGATE TECHNOLOGY HOLDINGS PLC	2,000	89.90	179,800.00	United States	1.03%
USD	81211K100	SEALED AIR CORP NEW COM STK	2,000	66.96	133,920.00	United States	0.76%
USD	832696405	SMUCKER J M CO COM NEW	1,600	135.41	216,656.00	United States	1.24%
USD	87612E106	TARGET CORP COM STK	900	212.22	190,998.00	United States	1.09%
USD	902494103	TYSON FOODS INC CL A COM (DELAWARE)	2,300	89.63	206,149.00	United States	1.18%
USD	902681105	UGI CORP NEW COM	3,100	36.22	112,282.00	United States	0.64%
USD	92343V104	VERIZON COMMUNICATIONS COM	4,800	50.94	244,512.00	United States	1.39%
USD	950755108	WERNER ENTERPRISES INC COM	2,200	41.00	90,200.00	United States	0.51%
USD	959802109	WESTERN UNION CO	6,400	18.74	119,936.00	United States	0.68%
USD	963320106	WHIRLPOOL CORP COM	600	172.78	103,668.00	United States	0.59%
<b>Total</b>			<b>2,021,506</b>		<b>17,342,526.19</b>		<b>98.88%</b>
<b>Cash Balance - Trade</b>					<b>196,491.08</b>		<b>1.12%</b>
<b>Portfolio Total Including Cash</b>					<b>17,539,017.27</b>		<b>100.00%</b>